

CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND
LIST OF INVESTMENTS AS OF September 30, 2016 (UNAUDITED)

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGENCY SECURITIES (22.68%)							
\$2,758,813	FANNIE MAE 1.375 11/16	1.38	11/15/2016	11/15/2016	\$2,746,992	\$2,748,140	3135G0ES8
\$1,000,340	FANNIE MAE 0.625 11/16	0.63	11/28/2016	11/28/2016	\$1,000,086	\$1,000,651	3136G07E5
\$10,245,500	FANNIE MAE 4.875 12/16	4.88	12/15/2016	12/15/2016	\$10,087,679	\$10,093,530	31359M2D4
\$10,407,700	FANNIE MAE 5.00 2/17	5.00	2/13/2017	2/13/2017	\$10,157,256	\$10,164,020	31359M4D2
\$5,796,486	FANNIE MAE 5.00 2/17	5.00	2/13/2017	2/13/2017	\$5,668,359	\$5,672,540	31359M4D2
\$16,307,923	FANNIE MAE 5.00 2/17	5.00	2/13/2017	2/13/2017	\$15,956,849	\$15,967,675	31359M4D2
\$5,004,450	FANNIE MAE 0.75 4/17	0.75	4/20/2017	4/20/2017	\$5,002,505	\$5,006,095	3135G0ZB2
\$4,181,920	FANNIE MAE 5.00 5/17	5.00	5/11/2017	5/11/2017	\$4,105,173	\$4,107,896	31359M7X5
\$1,487,454	FANNIE MAE 5.00 5/17	5.00	5/11/2017	5/11/2017	\$1,464,488	\$1,465,492	31359M7X5
\$6,708,086	FANNIE MAE 5.375 6/17	5.38	6/12/2017	6/12/2017	\$6,619,452	\$6,623,300	31398ADM1
\$1,137,878	FANNIE MAE 5.375 6/17	5.38	6/12/2017	6/12/2017	\$1,123,488	\$1,124,029	31398ADM1
\$5,004,850	FANNIE MAE VAR 10/16	0.73	10/3/2016	10/3/2016	\$5,000,033	\$5,000,000	3136FTBZ1
\$16,964,300	FANNIE MAE VAR 10/17	0.53	10/5/2016	10/5/2017	\$16,977,596	\$17,005,440	3135G0F57
\$24,995,153	FANNIE MAE VAR 8/17	0.54	10/16/2016	8/16/2017	\$24,997,791	\$25,006,800	3135G0F24
\$3,994,648	FANNIE MAE VAR 7/17	0.55	10/20/2016	7/20/2017	\$3,996,942	\$4,001,920	3135G0F81
\$25,000,000	FANNIE MAE VAR 12/17	0.81	12/20/2016	12/20/2017	\$25,000,000	\$25,010,500	3135G0L27
\$9,996,343	FED FARM CREDIT 0.40 11/16	0.40	11/3/2016	11/3/2016	\$9,999,670	\$10,001,200	3133EFMW4
\$2,071,204	FED FARM CREDIT 4.65 12/16	4.65	12/12/2016	12/12/2016	\$2,015,123	\$2,016,980	31331GAZ2
\$14,995,650	FED FARM CREDIT VAR 12/16	0.52	10/1/2016	12/1/2016	\$14,999,626	\$15,003,195	3133EEFN5
\$3,446,447	FED FARM CREDIT VAR 6/17	0.55	10/5/2016	6/5/2017	\$3,445,469	\$3,447,560	3133EDMX7
\$5,003,200	FED FARM CREDIT VAR 6/17	0.55	10/5/2016	6/5/2017	\$5,001,214	\$5,003,715	3133EDMX7
\$6,015,842	FED FARM CREDIT VAR 6/17	0.55	10/5/2016	6/5/2017	\$6,015,332	\$6,019,469	3133EDMX7
\$25,054,648	FED FARM CREDIT VAR 12/16	0.62	10/6/2016	12/6/2016	\$25,004,822	\$25,009,850	31331K2G4
\$4,601,932	FED FARM CREDIT VAR 4/17	0.50	10/10/2016	4/10/2017	\$4,600,484	\$4,600,014	3133EDX64
\$16,062,519	FED FARM CREDIT VAR 10/16	0.55	10/11/2016	10/11/2016	\$16,050,169	\$16,050,754	3133ED4J8
\$6,002,571	FED FARM CREDIT VAR 10/16	0.54	10/11/2016	10/11/2016	\$6,000,035	\$6,000,264	3133EDJA1
\$14,995,545	FED FARM CREDIT VAR 10/17	0.54	10/13/2016	10/13/2017	\$14,997,683	\$15,003,240	3133EFJT5
\$9,997,100	FED FARM CREDIT VAR 10/17	0.54	10/13/2016	10/13/2017	\$9,998,492	\$10,002,160	3133EFJT5
\$3,496,675	FED FARM CREDIT VAR 10/17	0.54	10/13/2016	10/13/2017	\$3,497,644	\$3,500,756	3133EFJT5
\$25,020,550	FED FARM CREDIT VAR 7/17	0.56	10/13/2016	7/13/2017	\$25,007,958	\$25,018,000	3133EEHV5
\$11,514,548	FED FARM CREDIT VAR 9/17	0.58	10/13/2016	9/13/2017	\$11,506,633	\$11,508,487	3133EEPS3
\$25,020,500	FED FARM CREDIT VAR 9/17	0.58	10/13/2016	9/13/2017	\$25,009,691	\$25,018,450	3133EEPS3
\$1,000,815	FED FARM CREDIT VAR 9/17	0.58	10/13/2016	9/13/2017	\$1,000,386	\$1,000,738	3133EEPS3
\$9,185,409	FED FARM CREDIT VAR 1/18	0.56	10/17/2016	1/17/2018	\$9,194,512	\$9,212,708	3133EEZM5
\$25,015,803	FED FARM CREDIT VAR 6/17	0.56	10/20/2016	6/20/2017	\$25,005,433	\$25,018,575	3133EECD0
\$7,988,896	FED FARM CREDIT VAR 6/17	0.56	10/20/2016	6/20/2017	\$7,994,805	\$8,005,944	3133EECD0
9,985,400	FED FARM CREDIT VAR 6/17	0.56	10/20/2016	6/20/2017	\$9,993,095	\$10,007,430	3133EECD0
\$9,974,400	FED FARM CREDIT VAR 3/18	0.58	10/22/2016	3/22/2018	\$9,980,773	\$10,000,930	3133EEN71
\$19,993,788	FED FARM CREDIT VAR 2/17	0.55	10/23/2016	2/23/2017	\$19,998,807	\$20,010,560	3133EELD0
4,999,750	FED FARM CREDIT VAR 2/18	0.70	10/23/2016	2/23/2018	\$4,999,826	\$5,009,040	3133EFE29
\$25,004,123	FED FARM CREDIT VAR 7/17	0.53	10/24/2016	7/24/2017	\$25,001,634	\$25,011,425	3133EEZX1
\$5,002,195	FED FARM CREDIT VAR 1/18	0.67	10/25/2016	1/25/2018	\$5,001,650	\$5,008,505	3133EFVY0
\$24,992,125	FED FARM CREDIT VAR 9/17	0.52	10/25/2016	9/25/2017	\$24,996,280	\$25,002,850	3133EE2E9

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGENCY SECURITIES (continued)							
\$4,002,950	FED FARM CREDIT VAR 2/17	0.58	10/27/2016	2/27/2017	\$4,000,577	\$4,002,932	3133EDFW7
\$4,503,320	FED FARM CREDIT VAR 2/17	0.58	10/27/2016	2/27/2017	\$4,500,652	\$4,503,299	3133EDFW7
\$25,004,000	FED FARM CREDIT VAR 3/17	0.55	10/29/2016	3/29/2017	\$25,000,940	\$25,017,775	3133EDZW5
\$4,004,216	FED FARM CREDIT VAR 8/17	0.57	10/29/2016	8/29/2017	\$4,001,837	\$4,003,152	3133EDTT9
\$17,418,340	FED FARM CREDIT VAR 8/17	0.57	10/29/2016	8/29/2017	\$17,407,990	\$17,413,711	3133EDTT9
\$9,995,760	FED FARM CREDIT VAR 1/17	0.53	10/30/2016	1/30/2017	\$9,999,327	\$10,004,910	3133EEGU8
\$4,986,270	FED FARM CREDIT VAR 1/18	0.53	10/30/2016	1/30/2018	\$4,990,628	\$4,992,905	3133EE5C0
\$9,996,985	FED FARM CREDIT VAR 2/18	0.68	11/1/2016	2/1/2018	\$9,997,987	\$10,005,550	3133EFWZ6
\$5,007,485	FED FARM CREDIT VAR 2/18	0.68	11/1/2016	2/1/2018	\$5,005,716	\$5,002,775	3133EFWZ6
\$14,986,155	FED FARM CREDIT VAR 2/18	0.76	11/6/2016	2/6/2018	\$14,991,043	\$15,036,390	3133EEMX5
\$17,801,851	FED FARM CREDIT VAR 11/16	0.55	11/7/2016	11/7/2016	\$17,800,183	\$17,803,115	3133ED6T4
\$2,998,368	FED FARM CREDIT VAR 11/16	0.55	11/7/2016	11/7/2016	\$2,999,815	\$3,000,525	3133ED6T4
\$14,956,453	FED FARM CREDIT VAR 2/18	0.50	11/20/2016	2/20/2018	\$14,970,679	\$14,987,910	3133EE7B0
\$14,956,821	FED FARM CREDIT VAR 2/18	0.50	11/20/2016	2/20/2018	\$14,970,694	\$14,987,910	3133EE7B0
\$24,945,019	FED FARM CREDIT VAR 8/17	0.47	11/21/2016	8/21/2017	\$24,973,648	\$24,980,225	3133EFAL1
\$9,970,000	FED FARM CREDIT VAR 5/17	0.44	11/22/2016	5/22/2017	\$9,986,453	\$9,996,610	3133EE4L1
\$14,955,600	FED FARM CREDIT VAR 5/17	0.44	11/22/2016	5/22/2017	\$14,979,635	\$14,994,915	3133EE4L1
\$9,971,530	FED FARM CREDIT VAR 5/17	0.44	11/22/2016	5/22/2017	\$9,986,435	\$9,996,610	3133EE4L1
\$9,988,774	FED FARM CREDIT VAR 11/16	0.50	11/23/2016	11/23/2016	\$9,998,240	\$10,001,840	3133EFQE0
\$25,000,000	FED FARM CREDIT VAR 5/17	0.65	11/30/2016	5/30/2017	\$25,000,000	\$25,021,675	3133EFFV4
\$3,191,296	FED FARM CREDIT VAR 6/18	0.54	12/1/2016	6/1/2018	\$3,193,028	\$3,192,467	3133EEQ78
\$19,918,400	FED FARM CREDIT VAR 3/18	0.52	12/9/2016	3/9/2018	\$19,943,665	\$19,962,860	3133EEV80
\$9,998,000	FED FARM CREDIT VAR 6/18	0.62	12/13/2016	6/13/2018	\$9,998,301	\$9,988,550	3133EGER2
\$4,208,791	FED FARM CREDIT VAR 9/17	0.73	12/14/2016	9/14/2017	\$4,206,256	\$4,206,460	3133EFS00
\$3,095,254	FED FARM CREDIT VAR 12/16	0.46	12/19/2016	12/19/2016	\$3,098,984	\$3,100,198	3133EDT85
\$9,995,670	FED FARM CREDIT VAR 3/17	0.52	12/24/2016	3/24/2017	\$9,998,551	\$10,003,340	3133EFEX1
\$2,386,745	FED FARM CREDIT VAR 3/18	0.81	12/26/2016	3/26/2018	\$2,387,568	\$2,394,935	3133EEUZ1
\$10,004,610	FED FARM CREDIT VAR 3/18	0.81	12/26/2016	3/26/2018	\$10,003,689	\$10,020,650	3133EEUZ1
\$5,003,048	FED HOME LOAN BANK 0.625 10/16	0.63	10/14/2016	10/14/2016	\$5,000,207	\$5,000,505	3130A3CE2
\$998,533	FED HOME LOAN BANK 0.50 10/16	0.50	10/17/2016	10/17/2016	\$999,931	\$1,000,100	3130A3CW2
\$10,324,817	FED HOME LOAN BANK 5.125 10/16	5.13	10/19/2016	10/19/2016	\$10,021,898	\$10,021,650	3133XHK68
\$14,996,835	FED HOME LOAN BANK 0.375 10/16	0.38	10/21/2016	10/21/2016	\$14,999,827	\$15,000,975	3130A6NS2
\$10,000,000	FED HOME LOAN BANK 0.40 10/16	0.40	10/28/2016	10/28/2016	\$10,000,000	\$10,001,510	3130A6PZ4
\$5,004,567	FED HOME LOAN BANK 0.625 11/16	0.63	11/23/2016	11/23/2016	\$5,000,630	\$5,002,300	3130A3J70
\$9,997,408	FED HOME LOAN BANK 0.625 11/16	0.63	11/23/2016	11/23/2016	\$9,999,455	\$10,004,600	3130A3J70
\$8,740,728	FED HOME LOAN BANK 0.625 11/16	0.63	11/23/2016	11/23/2016	\$8,740,158	\$8,744,020	3130A3J70
\$7,202,023	FED HOME LOAN BANK 1.625 12/16	1.63	12/9/2016	12/9/2016	\$7,160,589	\$7,166,710	313371PV2
\$10,072,760	FED HOME LOAN BANK 1.625 12/16	1.63	12/9/2016	12/9/2016	\$10,014,810	\$10,023,370	313371PV2
\$10,070,139	FED HOME LOAN BANK 1.625 12/16	1.63	12/9/2016	12/9/2016	\$10,017,663	\$10,023,370	313371PV2
\$15,100,500	FED HOME LOAN BANK 1.625 12/16	1.63	12/9/2016	12/9/2016	\$15,030,019	\$15,035,055	313371PV2
\$5,121,035	FED HOME LOAN BANK 3.50 12/16	3.50	12/9/2016	12/9/2016	\$5,025,231	\$5,030,075	3133XVRJ2
\$1,568,784	FED HOME LOAN BANK 5.00 12/16	5.00	12/9/2016	12/9/2016	\$1,512,107	\$1,513,137	3133XHVS8
\$4,580,796	FED HOME LOAN BANK 4.75 12/16	4.75	12/16/2016	12/16/2016	\$4,436,255	\$4,439,684	3133XHZK1
\$2,370,978	FED HOME LOAN BANK 4.75 12/16	4.75	12/16/2016	12/16/2016	\$2,319,265	\$2,320,744	3133XHZK1
\$10,303,780	FED HOME LOAN BANK 4.75 12/16	4.75	12/16/2016	12/16/2016	\$10,084,569	\$10,090,190	3133XHZK1

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGENCY SECURITIES (continued)							
\$5,151,700	FED HOME LOAN BANK 4.75 12/16	4.75	12/16/2016	12/16/2016	\$5,042,232	\$5,045,095	3133XHZK1
\$9,353,497	FED HOME LOAN BANK 0.70 12/16	0.70	12/29/2016	12/29/2016	\$9,351,104	\$9,357,527	3130A2XK7
\$10,000,000	FED HOME LOAN BANK 0.72 2/17	0.72	2/17/2017	2/17/2017	\$10,000,000	\$10,003,690	3130A7BY0
\$1,244,046	FED HOME LOAN BANK 0.625 4/17	0.63	4/20/2017	4/20/2017	\$1,244,428	\$1,245,801	3130A7TL9
\$14,981,751	FED HOME LOAN BANK 0.625 4/17	0.63	4/20/2017	4/20/2017	\$14,988,885	\$15,009,645	3130A7TL9
\$3,074,008	FED HOME LOAN BANK 0.625 5/17	0.63	5/9/2017	5/9/2017	\$3,074,387	\$3,076,362	3130A7ZG3
\$4,578,914	FED HOME LOAN BANK 4.875 5/17	4.88	5/17/2017	5/17/2017	\$4,510,199	\$4,512,052	3133XKQX6
\$15,584,145	FED HOME LOAN BANK 4.875 5/17	4.88	5/17/2017	5/17/2017	\$15,381,619	\$15,399,495	3133XKQX6
\$15,570,900	FED HOME LOAN BANK 4.875 5/17	4.88	5/17/2017	5/17/2017	\$15,394,440	\$15,399,495	3133XKQX6
\$3,080,000	FED HOME LOAN BANK 0.70 5/17	0.70	5/18/2017	5/18/2017	\$3,080,000	\$3,080,573	3130A7U60
\$10,023,580	FED HOME LOAN BANK 0.875 5/17	0.88	5/24/2017	5/24/2017	\$10,014,896	\$10,022,570	3130A1NN4
\$15,000,000	FED HOME LOAN BANK 0.75 5/17	0.75	5/25/2017	5/25/2017	\$15,000,000	\$14,999,670	3130A7WA9
\$6,099,939	FED HOME LOAN BANK 0.625 5/17	0.63	5/30/2017	5/30/2017	\$6,099,958	\$6,101,043	3130A5EP0
\$2,002,000	FED HOME LOAN BANK 0.82 6/17	0.82	6/12/2017	6/12/2017	\$2,001,380	\$2,003,492	3130A5PC7
\$1,855,643	FED HOME LOAN BANK 1.00 6/17	1.00	6/21/2017	6/21/2017	\$1,854,011	\$1,855,300	313379DD8
\$10,000,000	FED HOME LOAN BANK 0.75 7/17	0.75	7/20/2017	7/20/2017	\$10,000,000	\$10,000,550	3130A8L35
\$15,487,193	FED HOME LOAN BANK 0.625 9/17	0.63	9/20/2017	9/20/2017	\$15,487,510	\$15,484,562	3130A9JR3
\$5,067,566	FED HOME LOAN BANK VAR 1/17	0.59	10/17/2016	1/17/2017	\$5,069,649	\$5,074,152	313376T88
\$20,000,000	FED HOME LOAN BANK VAR 8/17	0.53	10/21/2016	8/21/2017	\$20,000,000	\$20,004,560	3130A6C54
\$20,001,980	FED HOME LOAN BANK VAR 8/17	0.52	10/25/2016	8/25/2017	\$20,000,888	\$20,005,940	3130A6DC8
\$24,162,317	FED HOME LOAN BAN VAR 11/16	0.56	11/7/2016	11/7/2016	\$24,154,181	\$24,154,444	3130A0BC3
\$15,001,455	FED HOME LOAN BANK VAR 2/18	0.81	11/22/2016	2/22/2018	\$15,001,013	\$15,040,980	3130A7DE2
\$10,000,865	FED HOME LOAN BANK VAR 8/17	0.80	11/25/2016	8/25/2017	\$10,000,519	\$10,024,420	3130A7EC5
\$10,000,600	FED HOME LOAN BANK VAR 3/18	0.84	12/8/2016	3/8/2018	\$10,000,438	\$10,027,740	3130A7G90
\$10,001,220	FED HOME LOAN BANK VAR 3/18	0.84	12/8/2016	3/8/2018	\$10,000,892	\$10,027,740	3130A7G90
\$9,212,288	FREDDIE MAC 0.875 10/16	0.88	10/14/2016	10/14/2016	\$9,202,488	\$9,203,592	3137EADS5
\$9,018,000	FREDDIE MAC 0.875 10/16	0.88	10/14/2016	10/14/2016	\$9,000,921	\$9,001,557	3137EADS5
\$4,143,200	FREDDIE MAC 5.35 11/16	5.35	11/1/2016	11/1/2016	\$4,015,798	\$4,016,468	3128X2RE7
\$2,000,912	FREDDIE MAC 0.625 12/16	0.63	12/5/2016	12/5/2016	\$2,000,250	\$2,000,938	3134G3Z37
\$20,795,240	FREDDIE MAC 5.00 2/17	5.00	2/16/2017	2/16/2017	\$20,317,177	\$20,332,960	3137EAAMI
\$7,140,478	FREDDIE MAC 0.875 2/17	0.88	2/22/2017	2/22/2017	\$7,134,008	\$7,140,342	3137EADT3
\$3,308,052	FREDDIE MAC 1.00 3/17	1.00	3/8/2017	3/8/2017	\$3,303,429	\$3,307,577	3137EADC0
\$4,515,390	FREDDIE MAC 1.00 3/17	1.00	3/8/2017	3/8/2017	\$4,507,436	\$4,510,332	3137EADC0
\$2,006,540	FREDDIE MAC 1.00 3/17	1.00	3/8/2017	3/8/2017	\$2,003,219	\$2,004,592	3137EADC0
\$14,889,440	FREDDIE MAC 1.00 3/17	1.00	3/8/2017	3/8/2017	\$14,872,540	\$14,886,100	3137EADC0
\$1,699,894	FREDDIE MAC 1.25 5/17	1.25	5/12/2017	5/12/2017	\$1,695,197	\$1,695,986	3137EADF3
\$11,344,133	FREDDIE MAC 1.25 5/17	1.25	5/12/2017	5/12/2017	\$11,326,759	\$11,341,716	3137EADF3
\$20,106,380	FREDDIE MAC 1.25 5/17	1.25	5/12/2017	5/12/2017	\$20,070,394	\$20,082,720	3137EADF3
\$1,129,300	FREDDIE MAC 1.25 5/17	1.25	5/12/2017	5/12/2017	\$1,127,257	\$1,127,645	3137EADF3
\$9,639,299	FREDDIE MAC 1.00 7/17	1.00	7/28/2017	7/28/2017	\$9,637,213	\$9,639,829	3137EADJ5
\$14,997,000	FREDDIE MAC VAR 12/16	0.51	10/12/2016	12/12/2016	\$14,999,705	\$15,003,525	3134G5UB9
\$14,995,415	FREDDIE MAC VAR 4/17	0.56	10/27/2016	4/27/2017	\$14,998,260	\$15,014,745	3134G75N7
\$10,000,000	FREDDIE MAC VAR 3/18	0.86	12/8/2016	3/8/2018	\$10,000,000	\$10,034,730	3134G8PF0

\$1,325,403,150.25

\$1,321,941,748.68

\$1,322,835,267.59

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
US GOVERNMENT GUARANTEED OR INSURED INSTRUMENTS (0.50%)							
\$12,000,000	OVERSEAS PRI INV 0.87 11/16	0.87	11/18/2016	11/18/2016	\$12,000,000	\$12,087,204	690353J99
\$10,000,000	OVERSEAS PRI INV 1.01 3/17	1.01	3/17/2017	3/17/2017	\$10,000,000	\$10,001,100	690353M20
\$7,000,000	OVERSEAS PRI INV 0.82 4/17	0.82	4/30/2017	4/30/2017	\$7,000,000	\$7,016,093	690353M95
\$29,000,000					\$29,000,000	\$29,104,397	
REPURCHASE AGREEMENTS (6.00%)							
\$250,000,000	MERRILL LYNCH REPO 0.41 10/16	0.41	10/3/2016	10/3/2016	\$250,000,000	\$250,000,000	n/a
\$100,000,000	RBC REPO 0.40 10/16	0.40	10/3/2016	10/3/2016	\$100,000,000	\$100,000,000	n/a
\$350,000,000					\$350,000,000	\$350,000,000	
DEPOSIT INSTRUMENTS (42.46%)							
\$225,000,000	BB&T COMPANY 0.63 10/16 (2)	0.63	10/3/2016	10/2/2017	\$225,000,000	\$225,000,000	n/a
\$638	BNY MELLON MONEY DEPOSIT 0.01 10/16	0.01	10/3/2016	10/3/2016	\$638	\$638	n/a
\$225,000,000	CITIZENS BANK PA 0.43 10/16 (2)(8)	0.43	10/3/2016	10/2/2017	\$225,000,000	\$225,000,000	n/a
\$175,000,000	DZ BANK 0.28 10/16	0.28	10/3/2016	10/3/2016	\$175,000,000	\$175,000,000	n/a
\$100,000,000	DZ BANK 1.06 1/17	1.06	1/25/2017	1/25/2017	\$100,000,000	\$100,000,000	n/a
\$100,000,000	FEDERALLY INSURED CUST 0.37 10/16 (2)	0.37	10/3/2016	10/2/2017	\$100,000,000	\$100,000,000	n/a
\$175,000,000	NORDEA BANK 0.27 10/16	0.27	10/3/2016	10/3/2016	\$175,000,000	\$175,000,000	n/a
\$100,000,000	NORDEA BANK 0.85 1/17	0.85	1/26/2017	1/26/2017	\$100,000,000	\$100,000,000	n/a
\$225,000,000	PEOPLES UNITED BANK 0.43 10/16 (2)(8)	0.43	10/3/2016	10/2/2017	\$225,000,000	\$225,000,000	n/a
\$225,000,000	SANTANDER BANK NA 0.43 10/16 (2)(8)	0.43	10/3/2016	10/2/2017	\$225,000,000	\$225,000,000	n/a
\$275,000,000	SCOTIA BANK 0.43 10/16 (2)	0.43	10/3/2016	10/2/2017	\$275,000,000	\$275,000,000	n/a
\$200,000,000	SUMITOMO BANK 0.54 10/16 (2)	0.54	10/3/2016	10/2/2017	\$200,000,000	\$200,000,000	n/a
\$100,000,000	SVENSKA HDLSBK 0.48 10/16	0.48	10/26/2016	10/26/2016	\$100,000,000	\$100,000,000	n/a
\$125,000,000	SVENSKA HDLSBK 0.28 10/16	0.28	10/3/2016	10/3/2016	\$125,000,000	\$125,000,000	n/a
\$25,000,000	TD BANK, NA 0.67 10/16 (2)	0.67	10/3/2016	11/29/2016	\$25,000,000	\$25,000,000	n/a
\$50,000,000	TD BANK, NA 0.48 10/16 (2)	0.48	10/3/2016	10/13/2016	\$50,000,000	\$50,000,000	n/a
\$50,000,000	TD BANK, NA 0.67 10/16 (2)	0.67	10/3/2016	11/22/2016	\$50,000,000	\$50,000,000	n/a
\$50,000,000	TD BANK, NA 0.65 10/16 (2)	0.65	10/3/2016	10/14/2016	\$50,000,000	\$50,000,000	n/a
\$50,000,000	TD BANK, NA 0.66 10/16 (2)	0.66	10/3/2016	11/15/2016	\$50,000,000	\$50,000,000	n/a
\$2,475,000,638					\$2,475,000,638	\$2,475,000,638	
COMMERCIAL PAPER AND CORPORATE SECURITIES (18.78%)							
\$49,966,667	EXXON CORP CP 0.50 11/16	0.50	11/2/2016	11/2/2016	\$49,977,778	\$49,979,000	30229AL23
\$49,961,111	EXXON CORP CP 0.50 10/16	0.50	10/17/2016	10/17/2016	\$49,988,889	\$49,989,000	30229AKH1
\$20,474,748	EXXON MOBIL CORP VAR 3/17	0.89	12/15/2016	3/15/2017	\$20,473,686	\$20,470,655	30231GAB8
\$49,919,694	MICROSOFT CP 0.59 01/17	0.59	1/4/2017	1/4/2017	\$49,922,153	\$49,911,500	59515MN43
\$49,950,167	MICROSOFT CP 0.52 10/16	0.52	10/26/2016	10/26/2016	\$49,981,944	\$49,984,500	59515MKS3
\$12,187,217	MICROSOFT CP 0.46 10/16	0.46	10/12/2016	10/12/2016	\$12,198,285	\$12,198,414	59515MKC8
\$49,950,500	MICROSOFT CP 0.54 12/16	0.54	12/1/2016	12/1/2016	\$49,954,250	\$49,954,500	59515MM10

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
COMMERCIAL PAPER AND CORPORATE SECURITIES (continued)							
\$24,991,444	NSCC CP 0.44 10/16	0.44	10/6/2016	10/6/2016	\$24,998,472	\$24,998,500	63763PK65
\$49,982,889	NSCC CP 0.44 10/16	0.44	10/17/2016	10/17/2016	\$49,990,222	\$49,990,500	63763PKH1
\$42,484,417	NSCC CP 0.44 10/16	0.44	10/20/2016	10/20/2016	\$42,490,131	\$42,490,225	63763PKL2
\$49,981,250	NSCC CP 0.44 10/16	0.44	10/20/2016	10/20/2016	\$49,988,125	\$49,988,500	63763PKL2
\$49,924,167	NSCC CP 0.66 10/16	0.66	10/7/2016	10/7/2016	\$49,995,000	\$49,996,500	63763PK73
\$5,005,640	ROYAL BANK CANADA VAR 1/17	1.04	10/24/2016	1/23/2017	\$5,004,374	\$5,003,685	78010UNY9
\$15,342,256	ROYAL BANK CANADA VAR 1/17	1.04	10/24/2016	1/23/2017	\$15,338,474	\$15,336,295	78010UNY9
\$5,004,550	ROYAL BANK CANADA VAR 2/17	1.02	11/3/2016	2/3/2017	\$5,003,533	\$5,000,640	78012KBG1
\$14,003,732	ROYAL BANK CANADA VAR 2/17	1.02	11/3/2016	2/3/2017	\$14,000,824	\$13,992,791	78012KBG1
\$2,161,793	ROYAL BANK CANADA VAR 2/17	1.02	11/3/2016	2/3/2017	\$2,161,524	\$2,160,276	78012KBG1
\$49,926,292	SVENSKA HDLSBK CP 0.61 10/16	0.61	10/6/2016	10/6/2016	\$49,995,764	\$49,996,500	86960JK61
\$25,000,000	TOYCC VAR CP 01/11/2017	0.89	10/18/2016	1/11/2017	\$25,000,000	\$25,000,000	89233APD5
\$25,000,000	TOYCC VAR CP 01/11/2017	0.85	10/18/2016	1/11/2017	\$25,000,000	\$25,000,000	89233APE3
\$24,940,833	TOYOTA MOTOR CP 0.71 10/16	0.71	10/28/2016	10/28/2016	\$24,986,688	\$24,992,750	89233GKU9
\$24,895,000	TOYOTA MOTOR CP 0.84 12/16	0.94	12/27/2016	12/27/2016	\$24,949,250	\$24,955,500	89233GMT0
\$19,916,667	TOYOTA MOTOR CP 1.00 02/17	1.00	2/6/2017	2/6/2017	\$19,928,889	\$19,934,800	89233GP67
\$24,917,160	TOYOTA MOTOR CP 0.79 11/16	0.79	11/28/2016	11/28/2016	\$24,968,181	\$24,976,250	89233GLU8
\$24,880,000	TOYOTA MOTOR CP 0.96 01/17	0.96	1/30/2017	1/30/2017	\$24,919,333	\$24,924,750	89233GNW2
\$49,981,333	WAL MART CP 0.42 10/16	0.42	10/17/2016	10/17/2016	\$49,990,667	\$49,991,000	93114EKH9
\$8,754,393	US BANK NA OHIO VAR 1/17	0.98	10/31/2016	1/30/2017	\$8,753,953	\$8,752,083	90331HMD2
\$275,000,000	U.S. BANK 0.37 10/16 (2)	0.37	10/3/2016	10/3/2016	\$275,000,000	\$275,000,000	n/a
\$1,094,503,918					\$1,094,960,387	\$1,094,969,114	

GOVERNMENT MONEY MARKET FUNDS (9.58%)
--

\$283,265,000	FEDERATED MONEY FUND #125 0.16 10/16	0.16	10/3/2016	10/2/2017	\$283,265,000	\$283,265,000	n/a
\$275,000,000	FEDERATED MONEY FUND #636 0.23 10/16	0.23	10/3/2016	10/2/2017	\$275,000,000	\$275,000,000	n/a
\$558,265,000					\$558,265,000	\$558,265,000	

\$5,832,172.707					\$5,829,167,774	\$5,830,174,416	
------------------------	--	--	--	--	------------------------	------------------------	--

Fund Net Asset Value = \$1.009 per unit (4)

Effective 7-Day Net Yield = 0.45% (5)

Effective 7-Day Gross Yield = 0.48%

WAM(R) = 26 Days (6)

WAM(F) = 69 Days (7)

- (1) Securities rounded to the nearest dollar.
- (2) Issue has a daily put option, and thus is calculated as 1 day for WAL and WAM purposes.
- (3) Issue has a two day or a weekly put option, and thus is calculated as 2, 6 or 7 day for WAL and WAM purposes.
- (4) Includes designated surplus reserve.
- (5) Includes approximately 4 basis points of expenses and a 10 basis point contribution to the designated surplus reserve each day the size of the reserve is less than one percent of the size of the Short-Term Investment Fund.
- (6) Weighted average maturity to the next reset date.
- (7) Weighted average maturity to final maturity date.
- (8) Peoples United Bank, Citizens Bank PA and Santander Bank deposits are backed by irrevocable standby letter of credit provided by the Federal Home Loan Banks of Boston and Pittsburgh guaranteeing principal amount.